



DEPARTMENT OF THE TREASURY

Government Securities: Call for Large Position Reports

AGENCY: Office of the Assistant Secretary for Financial Markets, Treasury.

ACTION: Notice of call for large position reports.

SUMMARY: The U.S. Department of the Treasury (Treasury) called for the submission of Large Position Reports by entities whose positions in the 0-7/8% Treasury Notes of November 2030 equaled or exceeded \$4.1 billion as of Monday, November 16, 2020 or Monday, December 14, 2020.

DATES: Reports must be received by 5:00 PM Eastern Time on Thursday, July 22, 2021.

ADDRESSES: Reports may be submitted using Treasury's webform (available at <https://www.treasurydirect.gov/instit/statreg/gsareg/LPR-form.htm>) or by fax to Treasury at (202) 504-3788.

FOR FURTHER INFORMATION CONTACT: Lori Santamorena, Kurt Eidemiller, or Kevin Hawkins; Government Securities Regulations Staff, Department of the Treasury, at 202-504-3632.

SUPPLEMENTARY INFORMATION: In a public announcement issued on July 15, 2021, and in this *Federal Register* notice, Treasury called for Large Position Reports from entities whose positions in the 0-7/8% Treasury Notes of November 2030 equaled or exceeded \$4.1 billion as of Monday, November 16, 2020 or Monday, December 14, 2020. Entities must submit separate reports for each reporting date on which their positions equaled or exceeded the \$4.1 billion reporting threshold. Entities with positions in this note below the reporting threshold are not required to submit Large Position Reports.

This call for Large Position Reports is pursuant to Treasury's large position reporting rules under the Government Securities Act regulations (17 CFR part 420), promulgated pursuant to 15 U.S.C. 78o-5(f). Reports must be received by Treasury

before 5:00 PM Eastern Time on Thursday, July 22, 2021 and must include the required positions and administrative information. Reports may be submitted using Treasury's webform (available at <https://www.treasurydirect.gov/instit/statreg/gsareg/LPR-form.htm>) or by fax to Treasury at (202) 504-3788.

The 0-7/8% Treasury Notes of November 2030, Series F-2030, have a CUSIP number of 91282CAV3, a STRIPS principal component CUSIP number of 912821FP5, and a maturity date of November 15, 2030.

The public announcement, a copy of a sample Large Position Report which appears in Appendix B of the rules at 17 CFR part 420, and supplementary formula guidance are available at www.treasurydirect.gov/instit/statreg/gsareg/gsareg.htm.

Non-media questions about Treasury's large position reporting rules and the submission of Large Position Reports should be directed to Treasury's Government Securities Regulations Staff at (202) 504-3632 or govsecreg@fiscal.treasury.gov.

The collection of large position information has been approved by the Office of Management and Budget pursuant to the Paperwork Reduction Act under OMB Control Number 1530-0064.

Joshua Frost,

Deputy Assistant Secretary for Financial Markets.

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